



PTO/SB/01 (06-03)  
Approved for use through 07/31/2006. OMB 0651-0032  
U.S. Patent and Trademark Office; U.S. DEPARTMENT OF COMMERCE  
Under the Paperwork Reduction Act of 1995, no person is required to respond to a collection of information unless it contains a valid OMB control number.

## DECLARATION FOR UTILITY OR DESIGN PATENT APPLICATION (37 CFR 1.63)

Declaration Submitted With Initial Filing      OR       Declaration Submitted after Initial Filing (surcharge (37 CFR 1.16 (e)) required)

Attorney Docket Number	P-0418
First Named Inventor	J. Scott Perry
COMPLETE IF KNOWN	
Application Number	10/764,126
Filing Date	January 23, 2004
Art Unit	3624
Examiner Name	

I hereby declare that:

Each inventor's residence, mailing address, and citizenship are as stated below next to their name.

I believe the Inventor(s) named below to be the original and first inventor(s) of the subject matter which is claimed and for which a patent is sought on the invention entitled:

**PAIRED BASIS SWAP RISK AND CREDIT MITIGATION SYSTEM AND  
COLLATERAL MINIMIZATION SYSTEM**

(Title of the Invention)

the specification of which

is attached hereto

OR

was filed on (MM/DD/YYYY) 01/23/2004 as United States Application Number or PCT International

Application Number 10/764,126 and was amended on (MM/DD/YYYY)   (if applicable).

I hereby state that I have reviewed and understand the contents of the above identified specification, including the claims, as amended by any amendment specifically referred to above.

I acknowledge the duty to disclose information which is material to patentability as defined in 37 CFR 1.56, including for continuation-in-part applications, material information which became available between the filing date of the prior application and the national or PCT international filing date of the continuation-in-part application.

I hereby claim foreign priority benefits under 35 U.S.C. 119(a)-(d) or (f), or 365(b) of any foreign application(s) for patent, inventor's or plant breeder's rights certificate(s), or 365(a) of any PCT international application which designated at least one country other than the United States of America, listed below and have also identified below, by checking the box, any foreign application for patent, inventor's or plant breeder's rights certificate(s), or any PCT international application having a filing date before that of the application on which priority is claimed.

Prior Foreign Application Number(s)	Country	Foreign Filing Date (MM/DD/YYYY)	Priority Not Claimed	Certified Copy Attached? Yes	Certified Copy Attached? No
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
			<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

Additional foreign application numbers are listed on a supplemental priority data sheet PTO/SB/02B attached hereto.

[Page 1 of 2]

This collection of information is required by 35 U.S.C. 115 and 37 CFR 1.63. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 21 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.  
If you need assistance in completing the form, call 1-800-PTO-9199 and select option 2.

PTO/SB/01 (08-03)

Approved for use through 07/31/2006, OMB 0651-0032  
U.S. Patent and Trademark Office: U.S. DEPARTMENT OF COMMERCE

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it contains a valid OMB control number.

**DECLARATION — Utility or Design Patent Application**

Direct all correspondence to:  Customer Number: \_\_\_\_\_ OR  Correspondence address below

Name Peter D. Aufrichtig, Esq.

Address AUFRICHTIG STEIN & AUFRICHTIG, P.C.  
300 East 42nd Street, 5th Floor

City New York State New York ZIP 10017

Country US Telephone (212) 557-5040 Fax (212) 557-5065

I hereby declare that all statements made herein of my own knowledge are true and that all statements made on information and belief are believed to be true; and further that these statements were made with the knowledge that willful false statements and the like so made are punishable by fine or imprisonment, or both, under 18 U.S.C. 1001 and that such willful false statements may jeopardize the validity of the application or any patent issued thereon.

**NAME OF SOLE OR FIRST INVENTOR:**  A petition has been filed for this unsigned inventor

Given Name (first and middle [if any]) J. Scott Family Name or Surname Perry

Inventor's Signature  Date 9/9/04

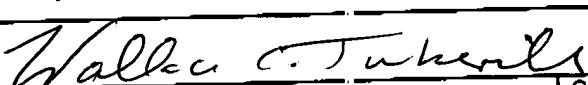
Residence: City New York State New York Country US Citizenship US

Mailing Address  
51 West 84th Street, Apt. 5H

City New York State New York ZIP 10024 Country US

**NAME OF SECOND INVENTOR:**  A petition has been filed for this unsigned inventor

Given Name (first and middle [if any]) Wallace C. Turbeville Family Name or Surname Turbeville

Inventor's Signature  Date 9/9/04

Residence: City New York State New York Country US Citizenship US

Mailing Address  
105 Hudson Street, Apt. 10S

City New York State New York ZIP 10013 Country US

Additional inventors or a legal representative are being named on the 1 supplemental sheet(s) PTO/SB/02A or 02LR attached hereto.

PTO/SB/02A (08-03)

Approved for use through 08/31/2003. OMB 0651-0032  
U.S. Patent and Trademark Office; U.S. DEPARTMENT OF COMMERCE

Under the Paperwork Reduction Act of 1995, no person is required to respond to a collection of information unless it contains a valid OMB control number.

<b>DECLARATION</b>		<b>ADDITIONAL INVENTOR(S) Supplemental Sheet</b>
Page <u>1</u> of <u>1</u>		

<b>Name of Additional Joint Inventor, if any:</b>		<input type="checkbox"/> A petition has been filed for this unsigned inventor	
Given Name (first and middle (if any))  <i>Paul</i>		Family Name or Surname  Hamilton	
Inventor's Signature  <i>P. J. H. Hamilton</i>	Date 9/9/04		
Residence: City New York	State NY	Country US	Citizenship US
Mailing Address 66 Madison Avenue, Apt. 8L			
Mailing Address			
City New York		State NY	Zip 10016 Country US
<b>Name of Additional Joint Inventor, If any:</b>		<input type="checkbox"/> A petition has been filed for this unsigned inventor	
Given Name (first and middle (if any))		Family Name or Surname	
Inventor's Signature		Date	
Residence: City		State	Country
Mailing Address			
Mailing Address			
City		State	Zip Country
<b>Name of Additional Joint Inventor, if any:</b>		<input type="checkbox"/> A petition has been filed for this unsigned inventor	
Given Name (first and middle (if any))		Family Name or Surname	
Inventor's Signature		Date	
Residence: City		State	Country
Mailing Address			
Mailing Address			
City		State	Zip Country

This collection of information is required by 35 U.S.C. 115 and 37 CFR 1.63. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 21 minutes to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, U.S. Department of Commerce, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-788-9199) and select option 2.